

→ Matrix

Matrix is an arrangement of  $m \times n$  elements in rectangular array form where ' $m$ ' represent rows and ' $n$ ' represent columns.

→ Upper Triangular Matrix

A matrix  $[a_{ij}]_{m \times n}$  is said to be upper triangular if  $a_{ij} = 0$  for  $i > j$ .

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{22} & a_{23} \\ 0 & 0 & 0 \end{bmatrix}$$

→ Lower Triangular Matrix

A matrix  $[a_{ij}]_{m \times n}$  is said to be lower triangular if  $a_{ij} = 0$  for  $i < j$ .

$$A = \begin{bmatrix} a_{11} & 0 & 0 \\ a_{21} & a_{22} & 0 \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

→ Nilpotent Matrix

A matrix  $[a_{ij}]_{m \times n}$  is said to be nilpotent if  $A^k = 0$ , where  $k$  is a positive integer.

For example:

$$A = \begin{bmatrix} ab & b^2 \\ -a^2 & -ab \end{bmatrix}$$

$$A^2 = AA = \begin{bmatrix} ab & b^2 \\ -a^2 & -ab \end{bmatrix} \begin{bmatrix} ab & b^2 \\ -a^2 & -ab \end{bmatrix} = \begin{bmatrix} a^2b^2 - a^2b^2 & ab^3 - ab^3 \\ -a^3b + a^3b & -a^2b^2 + a^2b^2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$K = 2$ .

→ I dompotent Matrix

A matrix is said to be idempotent matrix if  $A^2 = A$

For example;

$$A = \begin{bmatrix} 2 & -2 & -4 \\ -1 & 3 & 2 \\ 1 & -2 & -3 \end{bmatrix}$$

$$A^2 = \begin{bmatrix} 2 & -2 & -4 \\ -1 & 3 & 2 \\ 1 & -2 & -3 \end{bmatrix} \begin{bmatrix} 2 & -2 & -4 \\ -1 & 3 & 2 \\ 1 & -2 & -3 \end{bmatrix} = \begin{bmatrix} 2 & -2 & -4 \\ -1 & 3 & 2 \\ 1 & -2 & -3 \end{bmatrix}$$

→ Complex Matrix

A matrix  $[a_{ij}]_{m \times n}$  is said to be complex matrix if elements of the matrix (at least one) is in complex form.

For example;

$$A = \begin{bmatrix} 2 & c+id \\ a+ib & 3 \end{bmatrix}$$

→ Complex Conjugate Matrix

A matrix  $[a_{ij}]_{m \times n}$  is said to be complex conjugate matrix if we occur conjugate of the complex element, i.e

$$a_{ij}^* = \bar{a}_{ij}$$

→ Hermitean Matrix

A complex matrix is said to be Hermitean matrix if  $a_{ij}^* = \bar{a}_{ij}^T$ .

For example :

$$A = \begin{bmatrix} 2 & a+2^0b & c+2^0d \\ a-2^0b & 3 & c+2^0f \\ c-2^0d & c-2^0f & 0 \end{bmatrix}$$

$$\bar{A} = \begin{bmatrix} 2 & a-2^0b & c-2^0d \\ a+2^0b & 3 & c-2^0f \\ c+2^0d & c+2^0f & 0 \end{bmatrix}$$

$$A^T = \begin{bmatrix} 2 & a+2^0b & c+2^0d \\ a+2^0b & 3 & c-2^0f \\ c+2^0d & c-2^0f & 0 \end{bmatrix}$$

$$\Rightarrow \bar{A}^T = A ; A \rightarrow \text{Hermitian Matrix}$$

→ Skew Hermitian Matrix

A complex matrix is said to be skew hermitian matrix, if  $\text{diag} = -\bar{A}_{ij}^T$ .

NOTE : The principal diagonal of the skew hermitian matrix either 0 or pure complex.

For example :

$$A = \begin{bmatrix} 0 & a+2^0b & c+2^0d \\ -(a-2^0b) & 0 & c+2^0f \\ -(c-2^0d) & -(c-2^0f) & 0 \end{bmatrix}$$

$$\therefore \bar{A} = \begin{bmatrix} 0 & a-ib & c-id \\ -(a+ib) & 0 & e-if \\ -(c+id) & -(e+if) & 0 \end{bmatrix}$$

$$-\bar{A} = \begin{bmatrix} 0 & -(a-ib) & -(c-id) \\ a+ib & 0 & -(e-if) \\ c+id & e+if & 0 \end{bmatrix}$$

$$\therefore -\bar{A}^T = \begin{bmatrix} 0 & a+ib & c+id \\ -(a-ib) & 0 & e+if \\ -(c-id) & -(e-if) & 0 \end{bmatrix} = A$$

$\hookrightarrow$  Skew  
Hermitian  
Matrix.

→ Rank of a Matrix

Highest order of the non-zero minor of the given matrix is called rank of matrix.

→ Eigenvalues

If  $A = [a_{ij}]_{m \times n}$  be a square matrix of order  $n \times n$ ,  $\lambda$  is an independent form with identity matrix, then  $A - \lambda I$  is called characteristic matrix.

$$\therefore A - \lambda I = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

If we take determinant of the characteristic matrix we arrive at characteristic polynomial.

$$|A - \lambda I| = \begin{vmatrix} a_{11} - \lambda & a_{12} \\ a_{21} & a_{22} - \lambda \end{vmatrix} = \det(A - \lambda I)$$

If we equate characteristic polynomial with 0, we obtain characteristic equation.

$$\det(A - \lambda I) = \text{characteristic polynomial} = 0$$

$$\text{Characteristic equation} = \begin{vmatrix} a_{11} - \lambda & a_{12} \\ a_{21} & a_{22} - \lambda \end{vmatrix} = 0$$

If we calculate characteristic equation  $|A - \lambda I| = 0$ , we get the roots of the characteristic equation, obtained roots are called Eigenvalues or characteristic roots or latent roots.

The set of eigenvalues is called spectrum.

Eigenvalues (Characteristic vector)

Let  $A$  be a square matrix,

$$A - \lambda I = 0$$

If  $X$  is any vector (column vector), then the eigen-vector is defined as  $(A - \lambda I)X = 0$ , where  $0$  is null matrix.

→ Solve the differential equations using matrix method

1.

$$\begin{aligned}y_1' &= -2y_1 + y_2 \\y_2' &= y_1 - 2y_2\end{aligned}$$

∴ Let

$$Y' = \begin{bmatrix} y_1' \\ y_2' \end{bmatrix},$$

$$Y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \text{ and}$$

$$A = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} -2 & 1 \\ 1 & -2 \end{bmatrix} Y \quad - \textcircled{1}$$

Let  $y = e^{\lambda t} X$  be a solution of  $\textcircled{1}$ , we get

$$\lambda e^{\lambda t} X = A \cdot e^{\lambda t} X$$

$$\therefore \lambda X = AX$$

$$\Rightarrow (A - \lambda I)X = 0$$

Hence,

$$A - \lambda I = \begin{bmatrix} -2 - \lambda & 1 \\ 1 & -2 - \lambda \end{bmatrix}$$

∴ The eigenvalues will be given as;

$$|A - \lambda I| = 0$$

Hence,

$$(-2 - \lambda)^2 - 1 = 0$$

$$4 + \lambda^2 + 4\lambda - 1 = 0$$

$$\lambda^2 + 4\lambda + 3 = 0$$

$$\lambda^2 + 3\lambda + \lambda + 3 = 0$$

$$\lambda(\lambda + 3) + 1(\lambda + 3) = 0$$

$$(\lambda + 1)(\lambda + 3) = 0$$

$$\lambda = -1, -3$$

$\therefore$  The eigenvalues are given as  $\lambda_1 = -1$  and  $\lambda_2 = -3$ .

$$\Rightarrow (A - \lambda I)X = 0$$

The eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = -1$

$$\therefore \begin{bmatrix} -2 - \lambda & 1 \\ 1 & -2 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\therefore -x_1 + x_2 = 0 \quad \text{and}$$

$$x_1 - x_2 = 0$$

$$\Rightarrow x_1 = 1 \quad \text{and} \quad x_2 = 1$$

Hence,  $X_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

The eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = -3$ .

$\therefore$

$$\begin{bmatrix} -2 - \lambda & 1 \\ 1 & -2 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$\therefore$

$$x_1 + x_2 = 0 \quad \text{and}$$

$$x_1 + x_2 = 0$$

$\Rightarrow$

$$x_1 = 1 \quad \text{and} \quad x_2 = -1.$$

Hence,

$$X_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$\therefore$

The solution to Differential equations :

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} (x)^{(2)}$$

$$y = e^{-t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + e^{-3t} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\therefore y_1 = e^{-t} + e^{-3t}$$

$$y_2 = e^{-t} - e^{-3t} \quad . \underline{\text{Ans}}$$



2.

$$\begin{aligned}y_1' &= 5y_1 + 2y_2 \\y_2' &= y_1 + 2y_2\end{aligned}$$

∴  $A = \begin{bmatrix} 5 & 2 \\ 1 & 2 \end{bmatrix}$

Hence,

$$Y' = \begin{bmatrix} 5 & 2 \\ 1 & 2 \end{bmatrix} Y$$

To find the eigenvalues :

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 5 - \lambda & 2 \\ 1 & 2 - \lambda \end{vmatrix} = 0$$

$$(5 - \lambda)(2 - \lambda) - 2 \cdot 2 = 0$$

$$10 - 5\lambda - 2\lambda + \lambda^2 - 2 \cdot 2 = 0$$

$$\lambda^2 - 7\lambda - 12 = 0$$

∴  $\lambda = \frac{7 \pm \sqrt{49 + 48}}{2}$

$$\lambda = \frac{7 \pm \sqrt{97}}{2}$$

Hence, we obtain eigenvalues ;

$$\lambda_1 = \frac{7 + \sqrt{97}}{2} \quad \text{and} \quad \lambda_2 = \frac{7 - \sqrt{97}}{2}$$

The eigenvector  $X_1$  corresponding to eigenvalue

$$\lambda_1 = \frac{7 + \sqrt{97}}{2}$$



$$\begin{bmatrix} 5-\lambda & 22 \\ 1 & 2-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} \frac{5-\lambda}{2} - \frac{\sqrt{97}}{2} & 22 \\ 1 & \frac{2-\lambda}{2} - \frac{\sqrt{97}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} \frac{3}{2} - \frac{\sqrt{97}}{2} & 22 \\ 1 & -\frac{3}{2} - \frac{\sqrt{97}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\left(\frac{3}{2} - \frac{\sqrt{97}}{2}\right)x_1 + 22x_2 = 0$$

$$x_1 - \left(\frac{3}{2} + \frac{\sqrt{97}}{2}\right)x_2 = 0$$

$$\therefore x_1 = 22$$

$$x_2 = -\frac{3}{2} + \frac{\sqrt{97}}{2}$$

$$\therefore X_1 = \begin{bmatrix} 22 \\ -\frac{3}{2} + \frac{\sqrt{97}}{2} \end{bmatrix}$$

The eigenvector  $X_2$  corresponding to eigenvalue  
 $\lambda_2 = \frac{7}{2} - \frac{\sqrt{97}}{2}$

$$\therefore \begin{bmatrix} 5 - 7 & 22 \\ 1 & 2 - 7 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} \frac{3}{2} + \frac{\sqrt{97}}{2} & 22 \\ 1 & -\frac{3}{2} + \frac{\sqrt{97}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\therefore \left( \frac{3}{2} + \frac{\sqrt{97}}{2} \right) x_1 + 22 x_2 = 0$$

$$x_1 + \left( -\frac{3}{2} + \frac{\sqrt{97}}{2} \right) x_2 = 0$$

$$\therefore x_1 = 2z$$

$$x_2 = -\frac{3}{2} - \frac{\sqrt{97}}{2} z$$

$\Rightarrow$

$$X_2 = \begin{bmatrix} 2z \\ -\frac{3}{2} - \frac{\sqrt{97}}{2} z \end{bmatrix}$$

$\therefore$  The solution to differential equations

$$y = e^{\lambda_1 t} X^{(1)} + e^{\lambda_2 t} X^{(2)}$$

$$\begin{aligned} y &= e^{\left(\frac{7}{2} + \frac{\sqrt{97}}{2}\right)t} \begin{bmatrix} 2z \\ -\frac{3}{2} - \frac{\sqrt{97}}{2} z \end{bmatrix} + e^{\left(\frac{7}{2} - \frac{\sqrt{97}}{2}\right)t} \begin{bmatrix} 2z \\ -\frac{3}{2} - \frac{\sqrt{97}}{2} z \end{bmatrix} \\ &\stackrel{(1)}{=} y_1 = 22 e^{\left(\frac{7}{2} + \frac{\sqrt{97}}{2}\right)t} + 22 e^{\left(\frac{7}{2} - \frac{\sqrt{97}}{2}\right)t} \end{aligned}$$

$$y_2 = e^{\left(\frac{7}{2} + \frac{\sqrt{97}}{2}\right)t} \left( -\frac{3}{2} + \frac{\sqrt{97}}{2} \right) + e^{\left(\frac{7}{2} - \frac{\sqrt{97}}{2}\right)t} \left( -\frac{3}{2} - \frac{\sqrt{97}}{2} \right)$$

3.

$$\begin{aligned}y_1' &= 4y_1 + 3y_2 \\y_2' &= 2y_1 + y_2\end{aligned}$$

$$\therefore A = \begin{bmatrix} 4 & 3 \\ 2 & 1 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} 4 & 3 \\ 2 & 1 \end{bmatrix} Y$$

To get eigenvalues;

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 4-\lambda & 3 \\ 2 & 1-\lambda \end{vmatrix} = 0$$

$$(4-\lambda)(1-\lambda) - 6 = 0$$

$$4 - 4\lambda - \lambda + \lambda^2 - 6 = 0$$

$$\lambda^2 - 5\lambda - 2 = 0$$

$$\lambda = \frac{5 \pm \sqrt{25+8}}{2}$$

$$\lambda = \frac{5 \pm \sqrt{33}}{2}$$

Hence, we obtain the eigenvalues;

$$\lambda_1 = \frac{5 + \sqrt{33}}{2} \quad \text{and} \quad \lambda_2 = \frac{5 - \sqrt{33}}{2}$$

Eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = \frac{5}{2} + \frac{\sqrt{33}}{2}$

$$\therefore (A - \lambda I)X = 0$$

$$\begin{bmatrix} 4-\lambda & 3 \\ 2 & 1-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} \frac{3}{2} - \frac{\sqrt{33}}{2} & 3 \\ 2 & \frac{-3}{2} - \frac{\sqrt{33}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\left( \frac{3}{2} - \frac{\sqrt{33}}{2} \right) x_1 + 3x_2 = 0$$

$$\therefore x_1 = 3$$

$$x_2 = -\frac{3}{2} + \frac{\sqrt{33}}{2}$$

Hence,

$$X_1 = \begin{bmatrix} 3 \\ -\frac{3}{2} + \frac{\sqrt{33}}{2} \end{bmatrix}$$

Eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = \frac{5}{2} - \frac{\sqrt{33}}{2}$

$$\therefore (A - \lambda I)X = 0$$

$$\begin{bmatrix} 4-\lambda & 3 \\ 2 & 1-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} \frac{3}{2} + \frac{\sqrt{33}}{2} & 3 \\ 2 & \frac{-3}{2} + \frac{\sqrt{33}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\left(\frac{3}{2} + \frac{\sqrt{33}}{2}\right)x_1 + 3x_2 = 0$$

$$\therefore x_1 = 3$$

$$x_2 = -\frac{3}{2} - \frac{\sqrt{33}}{2}$$

Hence,

$$X_2 = \begin{bmatrix} 3 \\ -\frac{3}{2} - \frac{\sqrt{33}}{2} \end{bmatrix}$$

(Q) ∵ The solution of differential equation ;

$$y = e^{x_1 t} x^{(1)} + e^{x_2 t} x^{(2)}$$

$$y = e^{\left(\frac{5}{2} + \frac{\sqrt{33}}{2}\right)t} \begin{bmatrix} 3 \\ -\frac{3}{2} + \frac{\sqrt{33}}{2} \end{bmatrix} + e^{\left(\frac{5}{2} - \frac{\sqrt{33}}{2}\right)t} \begin{bmatrix} 3 \\ -\frac{3}{2} - \frac{\sqrt{33}}{2} \end{bmatrix}$$

$$\therefore y_1 = 3 e^{\left(\frac{5+\sqrt{33}}{2}\right)t} + 3 e^{\left(\frac{5-\sqrt{33}}{2}\right)t}$$

$$y_2 = e^{\left(\frac{5+\sqrt{33}}{2}\right)t} \left(\frac{-3+\sqrt{33}}{2}\right) + 3 e^{\left(\frac{5-\sqrt{33}}{2}\right)t} \left(\frac{-3-\sqrt{33}}{2}\right). \text{ Ans.}$$

4.

$$\begin{aligned}y_1' &= 3y_1 + 2y_2 \\y_2' &= y_1 - y_2\end{aligned}$$

$$A = \begin{bmatrix} 3 & 2 \\ 1 & -1 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} 3 & 2 \\ 1 & -1 \end{bmatrix} Y$$

To obtain eigenvalues;

$$|A - \lambda I| = 0$$

$$\det \begin{bmatrix} 3 - \lambda & 2 \\ 1 & -1 - \lambda \end{bmatrix} = 0$$

$$(3 - \lambda)(-1 - \lambda) - 2 = 0$$

$$-3 - 3\lambda + \lambda + \lambda^2 - 2 = 0$$

$$\lambda^2 - 2\lambda - 5 = 0$$

$$\lambda = \frac{2 \pm \sqrt{4 + 20}}{2}$$

$$\lambda = \frac{2 \pm \sqrt{24}}{2}$$

$$\lambda = \frac{2 \pm 2\sqrt{6}}{2} = 1 \pm \sqrt{6}$$

Hence, we obtain eigenvalues;

$$\lambda_1 = 1 + \sqrt{6} \quad \text{and} \quad \lambda_2 = 1 - \sqrt{6}$$

$\therefore$  Eigenvector  $x_1$  corresponding to eigenvalue  $\lambda_1 = 1 + \sqrt{6}$

$$\therefore (A - \lambda I)X = 0$$

$$\begin{bmatrix} 3-\lambda & 2 \\ 1 & -1-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 2-\sqrt{6} & 2 \\ 1 & -2-\sqrt{6} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(2-\sqrt{6})x_1 + 2x_2 = 0$$

$$x_1 - x_2(2+\sqrt{6}) = 0$$

$$\therefore x_1 = 2$$

$$x_2 = -2 + \sqrt{6}$$

$$x_1 = \begin{bmatrix} 2 \\ -2 + \sqrt{6} \end{bmatrix}$$

$\therefore$  Eigenvector  $x_2$  corresponding to eigenvalue  $\lambda_2 = 1 - \sqrt{6}$

$$\therefore (A - \lambda I)X = 0$$

$$\begin{bmatrix} 3-\lambda & 2 \\ 1 & -1-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 2+\sqrt{6} & 2 \\ 1 & -2+\sqrt{6} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(2+\sqrt{6})x_1 + 2x_2 = 0$$

$$x_1 + (-2 + \sqrt{6})x_2 = 0$$

$$x_1 = 2 \quad \text{and} \quad x_2 = (-2 - \sqrt{6})$$

Hence  $X_2 = \begin{bmatrix} 2 \\ -2-\sqrt{6} \end{bmatrix}$

$\therefore$  The solution to differential equation :

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$

$$y = e^{(1+\sqrt{6})t} \begin{bmatrix} 2 \\ -2+\sqrt{6} \end{bmatrix} + e^{(1-\sqrt{6})t} \begin{bmatrix} 2 \\ -2-\sqrt{6} \end{bmatrix}$$

$$\therefore y_1 = 2e^{(1+\sqrt{6})t} + 2e^{(1-\sqrt{6})t}$$

$$y_2 = e^{(1+\sqrt{6})t} (-2+\sqrt{6}) + e^{(1-\sqrt{6})t} (-2-\sqrt{6}) \quad \underline{\text{Ans}}.$$

5.

$$\begin{aligned}y_1' &= y_1 + 3y_2 \\y_2' &= 2y_1 + 2y_2\end{aligned}$$

$$\therefore A = \begin{bmatrix} 1 & 3 \\ 2 & 2 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} 1 & 3 \\ 2 & 2 \end{bmatrix} Y$$

To obtain eigenvalues;

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 1-\lambda & 3 \\ 2 & 2-\lambda \end{vmatrix} = 0$$

$$(1-\lambda)(2-\lambda) - 6 = 0$$

$$2 - \lambda - 2\lambda + \lambda^2 - 6 = 0$$

$$\lambda^2 - 3\lambda - 4 = 0$$

$$\lambda = \frac{3 \pm \sqrt{9+16}}{2}$$

$$\lambda = 4, -1.$$

We obtain eigenvalues  $\lambda_1 = 4$  and  $\lambda_2 = -1$

Hence, eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = 4$

$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} -3 & 3 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-3x_1 + 3x_2 = 0$$

$$2x_1 - 2x_2 = 0$$

$$\therefore x_1 = 1 \text{ and } x_2 = 1$$

$$X_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Hence, eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = -1$

$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} 2 & 3 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$2x_1 + 3x_2 = 0 \\ x_1 = 3 \quad \text{and} \quad x_2 = -2$$

$$\therefore X_2 = \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

Hence the solution to differential equation;

$$y = e^{x_1 t} x^{(1)} + e^{x_2 t} x^{(2)}$$

$$\therefore y = e^{4t} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + e^{-t} \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

$$\begin{aligned} y_1' &= e^{4t} + 3e^{-t} \\ y_2' &= e^{4t} - 2e^{-t}. \end{aligned} \quad \text{Ans}$$

6.

$$y_1' = 2y_1 + y_2$$

$$y_2' = y_1 + 3y_2$$

$$\therefore A = \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix}$$

$$\therefore Y' = \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix} Y$$

To obtain eigenvalues;

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 2-\lambda & 1 \\ 1 & 3-\lambda \end{vmatrix} = 0$$

$$(2-\lambda)(3-\lambda) - 1 = 0$$

$$6 - 2\lambda - 3\lambda + \lambda^2 - 1 = 0$$

$$\lambda^2 - 5\lambda + 5 = 0$$

$$\lambda = \frac{5 \pm \sqrt{25-20}}{2} = \frac{5 \pm \sqrt{5}}{2}$$

$\therefore$  We obtain eigenvalues  $\lambda_1 = \frac{5+\sqrt{5}}{2}$  and  $\lambda_2 = \frac{5-\sqrt{5}}{2}$ .

$\Rightarrow$  Eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = \frac{5+\sqrt{5}}{2}$ .

$$(A - \lambda I) X = 0$$

$$\begin{bmatrix} -\frac{1}{2} - \frac{\sqrt{5}}{2} & 1 \\ 1 & \frac{1}{2} - \frac{\sqrt{5}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_1 \left( -\frac{1}{2} - \frac{\sqrt{5}}{2} \right) - x_2 = 0$$

$$\therefore x_1 + x_2 \left( \frac{1}{2} - \frac{\sqrt{5}}{2} \right) = 0$$

Hence  $x_1 = 1$ ,  $x_2 = -\frac{1}{2} - \frac{\sqrt{5}}{2}$

$$\therefore X_1 = \begin{bmatrix} 1 \\ -\frac{1}{2} - \frac{\sqrt{5}}{2} \end{bmatrix}$$

$\Rightarrow$  Eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = \frac{5-\sqrt{5}}{2}$ .

$$(A - \lambda I) X = 0$$

$$\begin{bmatrix} -\frac{1}{2} + \frac{\sqrt{5}}{2} & 1 \\ 1 & \frac{1}{2} + \frac{\sqrt{5}}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\left( -\frac{1}{2} + \frac{\sqrt{5}}{2} \right) x_1 + x_2 = 0$$

$$\therefore x_1 = 1 \text{ and } x_2 = \frac{1}{2} - \frac{\sqrt{5}}{2}$$

$$X_2 = \begin{bmatrix} 1 \\ \frac{1}{2} - \frac{\sqrt{5}}{2} \end{bmatrix}$$

$\therefore$  The solution of differential equation;

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$

$$y = e^{\left(\frac{5+\sqrt{5}}{2}\right)t} \begin{bmatrix} 1 \\ -\frac{1}{2} - \frac{\sqrt{5}}{2} \end{bmatrix} + e^{\left(\frac{5-\sqrt{5}}{2}\right)t} \begin{bmatrix} 1 \\ \frac{1}{2} - \frac{\sqrt{5}}{2} \end{bmatrix}$$

$$y_1 = e^{\left(\frac{5+\sqrt{5}}{2}\right)t} + e^{\left(\frac{5-\sqrt{5}}{2}\right)t}$$

$$y_2 = e^{\left(\frac{5+\sqrt{5}}{2}\right)t} \begin{bmatrix} -\frac{1}{2} - \frac{\sqrt{5}}{2} \end{bmatrix} + e^{\left(\frac{5-\sqrt{5}}{2}\right)t} \begin{bmatrix} \frac{1}{2} - \frac{\sqrt{5}}{2} \end{bmatrix} \text{ Ans.}$$

7.

$$y_1' = -2y_1 + 3y_2$$

$$y_2' = 4y_1 - y_2$$

$\therefore$

$$A = \begin{bmatrix} -2 & 3 \\ 4 & -1 \end{bmatrix}$$

$$Y' = \begin{bmatrix} -2 & 3 \\ 4 & -1 \end{bmatrix} Y$$

$\therefore$

For eigenvalues;

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} -2-\lambda & 3 \\ 4 & -1-\lambda \end{vmatrix} = 0$$

$$(-2-\lambda)(-1-\lambda) - 12 = 0$$

$$2\lambda + 2 + \lambda^2 + \lambda - 12 = 0$$

$$\lambda^2 + 3\lambda - 10 = 0$$

$$\lambda^2 + 5\lambda - 2\lambda - 10 = 0$$

$$\lambda(\lambda+5) - 2(\lambda+5) = 0$$

$$(\lambda+5)(\lambda-2) = 0$$

$$\lambda = -5, 2$$

i: We obtained Eigenvalues;  $\lambda_1 = -5$  and  $\lambda_2 = 2$

Hence, eigenvector  $X_1$  corresponding to eigenvalue  $\lambda_1 = -5$ .

$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} 3 & 3 \\ 4 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$3x_1 + 3x_2 = 0$$

$$\therefore x_1 = 1 \text{ and } x_2 = -1$$

Hence,

$$X_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

and i: eigenvector  $X_2$  corresponding to eigenvalue  $\lambda_2 = 2$

$$(A - \lambda I)X = 0$$

$$\begin{bmatrix} -4 & 3 \\ 4 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\therefore -4x_1 + 3x_2 = 0$$

$$x_1 = 3 \text{ and } x_2 = 4$$

Hence,

$$X_2 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

$\therefore$  The solution of differential equation;

$$y = e^{\lambda_1 t} x^{(1)} + e^{\lambda_2 t} x^{(2)}$$

$$y = e^{-5t} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + e^{2t} \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

$$y_1 = e^{-5t} + 3e^{2t}$$

$$y_2 = -e^{-5t} + 4e^{2t} \text{ Ans.}$$